Applied Stochastic Models and Data Analysis

Contents

VOLUME 8 NUMBERS 1–4 1992

NUMBER 1

R. GUTIÉRREZ AND M. J. VALDERRAMA
A Note About the Gaussian Property of the Brownian Bridge 1

B. F. LARA, E. TARTAS AND P. OYARZABAL
Semantics and Factor Analysis: An Approach to the Interpretation of Factors 7

G. R. DARGAHI-NOUBARY
Estimation of Stress–Strength Reliability Based on Tail-modelling 17

G. LATOUCHE
A Simple Proof for the Matrix-geometric Theorem 25

N. D. URI AND R. BOYD
Considerations on Modelling the Market for Softwood Lumber in the United States 31

E. KRUSIŃSKA, R. SLOWIŃSKI AND J. STEFANOWSKI
Discriminant Versus Rough Sets Approach to Vague Data Analysis 43

M. VOLLE
Interaction Between Data Analysis and Telecommunications 57

NUMBER 2

R. GUTIÉRREZ, J. C. RUIZ AND M. J. VALDERRAMA
On the Numerical Expansion of a Second Order Stochastic Process 67

N. LIMNIOS
Repairable Failure-delay Systems with Elementary Structure 79

M. PETITJEAN AND G. SAPORTA
On the Performance of Peeling Algorithms 91

N. MAZARS
A Unified Theory for Coherent Systems in Reliability Part III: Two Special Cases for Multinary Systems—Binary-type Coherence and Homogeneous Coherence 99

J. W. OWSIŃSKI AND S. ZADROZNY
Clusterwise Aggregation of Relations: The Case of Paired Comparisons of Cognac Ads 121

Note
A. R. SOLOW
Model-checking in Non-stationary Poisson Processes 129

Announcement 133

Indexed or abstracted by Cambridge Scientific Abstracts, Current Index to Statistics, Engineering Index, Executive Sciences Institute, Mathematical Reviews, Statistical Theory and Method Abstracts, and Zentralblatt für Mathematik

NUMBER 3

Special Issue
on
Financial Mathematics and Computing

Acknowledgement i

Editorial 135

J. F. BOULIER AND P. SCHOEFFLER
Embedded Options in Commercial Banking and Their Impact on Asset Liability Management 137

R. S. DEMBO AND A. J. KING
Tracking Models and the Optimal Regret Distribution in Asset Allocation 151

G. DUECK AND P. WINKER
New Concepts and Algorithms for Portfolio Choice 159

H. GEMAN
Portfolio Insurance and Synthetic Securities 179

D. HO
Quadratic Programming for Portfolio Optimization 189

A. J. KING AND D. L. JENSEN
Linear-quadratic Efficient Frontiers for Portfolio Optimization 195

T. LANDES AND O. LOISTL
Complexity Models in Financial Markets 209

K. OHMORI
Numerically Intensive Computing in Japanese Financial Institutions 229

R. T. ROCKAFELLAR AND R. J.-B. WETS
A Dual Strategy for the Implementation of the Aggregation Principle in Decision Making Under Uncertainty 245

NUMBER 4

Announcement ii

A. EL MOSSADEQ AND A. KOBILINSKY
Run Orders and Quantitative Factors in Asymmetrical Designs 259

E. SMEITINK, N. M. VAN DIJK AND B. R. HAVERKORT
Product Forms for Availability Models 283

J. D. CARROLL, G. DE SOETE AND V. KAMENSKY
A Modified CANDECOMP Algorithm for Fitting the Latent Class Model: Implementation and Evaluation 303

J. FIGWER AND A. NIEDERLINSKI
On the Generation of High-quality White Noise Series 311

Author Index 327

Key Word Index 329